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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 10/05/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-May-17			Any day expiry	0	0	0.00	0.00
\$ / R 19-Jun-17			Foreign Exchange Future	135	44,349	44,349,000.00	0.00
\$ / R MAXI 19-Jun-17			Foreign Exchange Future	3	14	1,400,000.00	0.00
£ / R 19-Jun-17	19.00	C	Foreign Exchange Future	11	3,855	3,855,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	18	1,915	1,915,000.00	0.00
QUANTO £ / \$ 19-Jun-17			Foreign Exchange Future	1	4,069	40,690,000.00	0.00
\$ / R 18-Sep-17		C	Foreign Exchange Future	10	15,937	15,937,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	1	5	500,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	4	398	398,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	24	3,684	3,684,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	7	36	36,000.00	0.00
Total Futures				207	56,762	95,264,000.00	0.00
Total Options				7	17,500	17,500,000.00	0.00
Grand Total for Currency Future Turnover Summary				214	74,262	112,764,000.00	0.00